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Sheet	1	of	1

Complete if Known	
Application Number	10/696,546-Conf. #7838
Filing Date	October 28, 2003
First Named Inventor	Martin R. Watts
Art Unit	3693
Examiner Name	R. Khattar
Attorney Docket Number	JPM-057C1

U.S. PATENT DOCUMENTS

Examiner Initials*	Cite No.[1]	Document Number Number-Kind Code[2] (*if known*)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear

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/RK/	C1	Stochastic Volatility and Option Pricing, Ola Hammarlid, Swedbank Markets and Stockholm University, 03/16/2004 (14 pages)	
/RK/	C2	Analytical Comparisons of Option Prices in Stochastic Volatility Models, Vicky Henderson, August 28, 2002, pp. 1-18	
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Examiner Signature	/Rajesh Khattar/	Date Considered	07/11/2008

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